ELSEVIER

Journal of Banking & Finance 20 (1996) 1794–1798

Journal of BANKING & FINANCE

Index

Acharya, S., Charter value, minimum bank capital requirement and deposit insurance pricing in equilibrium 351
Adjaoud, F. and A. Rahman, A note on the temporal variability of Canadian financial services stock returns 165
Aharony, J. and I. Swary, Additional evidence on the information-based contagion effects of bank failures 57
Aitken, M. and A. Frino, The accuracy of the tick test: Evidence from the Australian stock exchange 1715
Alexakis, P. and N. Apergis, ARCH effects and cointegration: Is the foreign exchange market efficient? 687
Allen, L. and A. Rai, Operational efficiency in banking: An international comparison 655
Almekinders, G.J. and S.C.W. Eijffinger, A friction model of daily Bundesbank and Federal Reserve intervention 1365
Angelini, P., G. Maresca and D. Russo, Systemic risk in the netting system 853
Apergis, N., *see* Alexakis, P. 687
Apilado, V.P., *see* Gallo, J.G. 1775
Aydoğan, K., *see* Başcı, E. 389
Baek, I.-M. and A. Bandopadhyaya, The determinants of the duration of commercial bank debt renegotiation for sovereigns 673
Bandopadhyaya, A., *see* Baek, I.-M. 673
Başcı, E., S. Özyıldırım and K. Aydoğan, A note on price–volume dynamics in an emerging stock market 389
Berger, A.N., D.B. Humphrey and L.B. Pulley, Do consumers pay for one-stop banking? Evidence from an alternative revenue function 1601
Bessler, W. and T. Nohel, The stock-market reaction to dividend cuts and omissions by commercial banks 1485
Brailsford, T.J. and R.W. Faff, An evaluation of volatility forecasting techniques 419
Brewer III, E., W.E. Jackson III and T.S. Mondschean, Risk, regulation, and S&L diversification into nontraditional assets 723
Cakici, N., C. Hessel and K. Tandon, Foreign acquisitions in the United States: Effect on shareholder wealth of foreign acquiring firms 307
Cavaglia, S.M.F.G. and C.C.P. Wolff, A note on the determinants of unexpected exchange rate movements 179
Chan, K.C., W.-M. Fong, B.-C. Kho and R.M. Stulz, Information, trading and stock returns: Lessons from dually-listed securities 1161
Childs, P.D., S.H. Ott and T.J. Riddiough, The value of recourse and cross-default clauses in commercial mortgage contracting 511

ELSEVIER

Journal of Banking & Finance 20 (1996) 1794–1798

Journal of BANKING & FINANCE

Index

Acharya, S., Charter value, minimum bank capital requirement and deposit insurance pricing in equilibrium 351
Adjaoud, F. and A. Rahman, A note on the temporal variability of Canadian financial services stock returns 165
Aharony, J. and I. Swary, Additional evidence on the information-based contagion effects of bank failures 57
Aitken, M. and A. Frino, The accuracy of the tick test: Evidence from the Australian stock exchange 1715
Alexakis, P. and N. Apergis, ARCH effects and cointegration: Is the foreign exchange market efficient? 687
Allen, L. and A. Rai, Operational efficiency in banking: An international comparison 655
Almekinders, G.J. and S.C.W. Eijffinger, A friction model of daily Bundesbank and Federal Reserve intervention 1365
Angelini, P., G. Maresca and D. Russo, Systemic risk in the netting system 853
Apergis, N., *see* Alexakis, P. 687
Apilado, V.P., *see* Gallo, J.G. 1775
Aydoğan, K., *see* Başcı, E. 389
Baek, I.-M. and A. Bandopadhyaya, The determinants of the duration of commercial bank debt renegotiation for sovereigns 673
Bandopadhyaya, A., *see* Baek, I.-M. 673
Başcı, E., S. Özyıldırım and K. Aydoğan, A note on price–volume dynamics in an emerging stock market 389
Berger, A.N., D.B. Humphrey and L.B. Pulley, Do consumers pay for one-stop banking? Evidence from an alternative revenue function 1601
Bessler, W. and T. Nohel, The stock-market reaction to dividend cuts and omissions by commercial banks 1485
Brailsford, T.J. and R.W. Faff, An evaluation of volatility forecasting techniques 419
Brewer III, E., W.E. Jackson III and T.S. Mondschean, Risk, regulation, and S&L diversification into nontraditional assets 723
Cakici, N., C. Hessel and K. Tandon, Foreign acquisitions in the United States: Effect on shareholder wealth of foreign acquiring firms 307
Cavaglia, S.M.F.G. and C.C.P. Wolff, A note on the determinants of unexpected exchange rate movements 179
Chan, K.C., W.-M. Fong, B.-C. Kho and R.M. Stulz, Information, trading and stock returns: Lessons from dually-listed securities 1161
Childs, P.D., S.H. Ott and T.J. Riddiough, The value of recourse and cross-default clauses in commercial mortgage contracting 511

Chow, E.H., J.-H. Lee and G. Shyy, Trading mechanisms and trading preferences on a 24-hour futures market: A case study of the Floor/GLOBEX switch on MATIF 1695
Chung, K.H. and S.W. Pruitt, Executive ownership, corporate value, and executive compensation: A unifying framework 1135
Colburn, C.B. and S.C. Hudgins, The influence on Congress by the thrift industry 473
Cornett, M.M., W.N. Davidson III and N. Rangan, Deregulation in investment banking: Industry concentration following Rule 415 85
Corrado, C.J. and T.W. Miller, Jr., A note on a simple, accurate formula to compute implied standard deviations 595
Cowan, A.R. and A.M.A. Sergeant, Trading frequency and event study test specification 1731
Cummins, J.D. and D.W. Sommer, Capital and risk in property-liability insurance markets 1069
Dahl, D., Ownership changes and lending at minority banks: A note 1289
Dahl, D. and M.F. Spivey, The effects of declining capitalization on equity acquisition by commercial banks 901
Dahlquist, M., On alternative interest rate processes 1093
Datta, S. and M. Iskandar-Datta, Takeover defenses and wealth effects on securityholders: The case of poison pill adoptions 1231
Datta, S. and M.E. Iskandar-Datta, Does insider trading have information content for the bond market? 555
Davidson III, W.N., *see* Cornett, M.M. 85
Dempsey, M., *see* Hudson, R. 1121
Dissanaike, G., Are stock price reversals really asymmetric? A note 189
Donders, M.W.M. and T.C.F. Vorst, The impact of firm specific news on implied volatilities 1447
Dubois, M. and P. Louvet, The day-of-the-week effect: The international evidence 1463
Duffee, G.R., On measuring credit risks of derivative instruments 805
Eberhart, A.C. and R.J. Sweeney, A note on noise in the market for bankrupt firms' securities 401
Eijffinger, S.C.W., *see* Almekinders, G.J. 1365
Elton, E.J., M.J. Gruber and J. Mei, Return generating process and the determinants of term premiums 1251
Epps, T.W., L.B. Pulley and D.B. Humphrey, Assessing the FDIC's premium and examination policies using 'Soviet' put options 699
Eun, C.S., R. Kolodny and C. Scheraga, Cross-border acquisitions and shareholder wealth: Tests of the synergy and internalization hypotheses 1559
Faff, R.W., *see* Brailsford, T.J. 419
Fong, W.-M., *see* Chan, K.C. 1161
Frino, A., *see* Aitken, M. 1715
Fu, Q., On the valuation of an option to exchange one interest rate for another 645
Fulghieri, P. and S. Nagarajan, On the strategic role of high leverage in entry deterrence 1
Gallo, J.G. and P.E. Swanson, Comparative measures of performance for U.S.-based international equity mutual funds 1635
Gallo, J.G., V.P. Apilado and J.W. Kolari, Commercial bank mutual fund activities: Implications for bank risk and profitability 1775
Glass, J.C., *see* McKillop, D.G. 1651
Glennon, D. and J. Lane, Financial innovation, new assets, and the behavior of money demand 207
Goldberg, L.G. and A. Rai, The structure–performance relationship for European banking 745
Gosnell, T.F., A.J. Keown and J.M. Pinkerton, The intraday speed of stock price adjustment to major dividend changes: Bid–ask bounce and order flow imbalances 247
Gruber, M.J., *see* Elton, E.J. 1251
Grünbichler, A. and F.A. Longstaff, Valuing futures and options on volatility 985
Hendershott, R., *see* Kane, E.J. 1305
Herrera, M.J., *see* Lockwood, L.J. 151
Hessel, C., *see* Cakici, N. 307

Houston, J.F. and S. Venkataraman, Liquidation under moral hazard: Optimal debt maturity and loan commitments 115
Hudgins, S.C., *see* Colburn, C.B. 473
Hudson, R., M. Dempsey and K. Keasey, A note on the weak form efficiency of capital markets: The application of simple technical trading rules to UK stock prices – 1935 to 1994 1121
Humphrey, D.B., *see* Berger, A.N. 1601
Humphrey, D.B., *see* Epps, T.W. 699
Iskandar-Datta, M., *see* Datta, S. 1231
Iskandar-Datta, M.E., *see* Datta, S. 555
Jackson III, W.E., *see* Brewer III, E. 723
Jagtiani, J. and A. Khanthavit, Scale and scope economies at large banks: Including off-balance sheet products and regulatory effects (1984–1991) 1271
Johnson, S.A. and S.K. Sarkar, The valuation effects of the 1977 Community Reinvestment Act and its enforcement 783
Jordan, B.D. and S.D. Jordan, Salomon brothers and the May 1991 Treasury auction: Analysis of a market corner 25
Jordan, S.D., *see* Jordan, B.D. 25
Kadapakkam, P.-R. and A.P. Tang, Stock reaction to dividend savings of convertible preferred calls: Free cash flow or price pressure effects? 1759
Kane, E.J. and R. Hendershott, The federal deposit insurance fund that didn't put a bite on U.S. taxpayers 1305
Karafolas, S. and G. Mantakas, A note on cost structure and economies of scale in Greek banking 377
Keasey, K., *see* Hudson, R. 1121
Keloharju, M. and K. Kulp, Market-to-book ratios, equity retention, and management ownership in Finnish initial public offerings 1583
Keown, A.J., *see* Gosnell, T.F. 247
Khanthavit, A., *see* Jagtiani, J. 1271
Kho, B.-C., *see* Chan, K.C. 1161
Klein, P., Pricing Black–Scholes options with correlated credit risk 1211
Knopf, J.D. and J.L. Teall, Risk-taking behavior in the U.S. thrift industry: Ownership structure and regulatory changes 1329
Kolari, J.W., *see* Gallo, J.G. 1775
Kolodny, R., *see* Eun, C.S. 1559
Kulp, K., *see* Keloharju, M. 1583
Lamm-Tennant, J., L. Starks and L. Stokes, Considerations of cost trade-offs in insurance solvency surveillance policy 835
Lane, J., *see* Glennon, D. 207
Lang, G. and P. Welzel, Efficiency and technical progress in banking Empirical results for a panel of German cooperative banks 1003
Lasfer, M.A., Taxes and dividends: The UK evidence 455
Lee, C.I. and I. Mathur, Trading rule profits in European currency spot cross-rates 949
Lee, J.-H., *see* Chow, E.H. 1695
Lee, P.J., S.L. Taylor and T.S. Walter, Australian IPO pricing in the short and long run 1189
Lee, S.H., H.M. Sung and J.L. Urrutia, The behavior of secondary market prices of LDC syndicated loans 537
Lockwood, L.J., R.C. Rutherford and M.J. Herrera, Wealth effects of asset securitization 151
Longstaff, F.A., *see* Grünbichler, A. 985
Louvet, P., *see* Dubois, M. 1463
Lown, C. and S. Peristiani, The behavior of consumer loan rates during the 1990 credit slowdown 1673

Mahajan, A., N. Rangan and A. Zardkoohi, Cost structures in multinational and domestic banking 283
Mantakas, G., *see* Karafolas, S. 377
Maresca, G., *see* Angelini, P. 853
Marsh, I.W. and D.M. Power, A note on the performance of foreign exchange forecasters in a portfolio framework 605
Mathur, I., *see* Lee, C.I. 949
McAllister, P.H. and J.J. Mingo, Bank capital requirements for securitized loan pools 1381
McKillop, D.G., J.C. Glass and Y. Morikawa, The composite cost function and efficiency in giant Japanese banks 1651
Mei, J., *see* Elton, E.J. 1251
Mester, L.J., A study of bank efficiency taking into account risk-preferences 1025
Miller, Jr., T.W., *see* Corrado, C.J. 595
Miller, S.M. and A.G. Noulas, The technical efficiency of large bank production 495
Mingo, J.J., *see* McAllister, P.H. 1381
Mondschean, T.S., *see* Brewer III, E. 723
Morgan, G.E., *see* Noronha, G.M. 439
Morikawa, Y., *see* McKillop, D.G. 1651
Mullineaux, D.J., *see* Preece, D. 577
Nagarajan, S., *see* Fulghieri, P. 1
Nawalkha, S.K., A contingent claims analysis of the interest rate risk characteristics of corporate liabilities 227
Ncube, M., Modelling implied volatility with OLS and panel data models 71
Noe, T.H., M.J. Rebello and L.D. Wall, Managerial rents and regulatory intervention in troubled banks 331
Nohel, T., *see* Bessler, W. 1485
Noronha, G.M., A. Sarin and S.M. Saudagaran, Testing for micro-structure effects of international dual listings using intraday data 965
Noronha, G.M., D.K. Shome and G.E. Morgan, The monitoring rationale for dividends and the interaction of capital structure and dividend decisions 439
Noulas, A.G., *see* Miller, S.M. 495
Osano, H., Intercorporate shareholdings and corporate control in the Japanese firm 1047
Ott, S.H., *see* Childs, P.D. 511
Özyıldırım, S., *see* Başçı, E. 389
Peristiani, S., *see* Lown, C. 1673
Pinkerton, J.M., *see* Gosnell, T.F. 247
Power, D.M., *see* Marsh, I.W. 605
Preece, D. and D.J. Mullineaux, Monitoring, loan renegotiability, and firm value: The role of lending syndicates 577
Priestley, R., The arbitrage pricing theory, macroeconomic and financial factors, and expectations generating processes 869
Prisman, E.Z., G.S. Roberts and Y. Tian, Optimal bond trading and the tax-timing option in Canada 1351
Pruitt, S.W., *see* Chung, K.H. 1135
Pulley, L.B., *see* Berger, A.N. 1601
Pulley, L.B., *see* Epps, T.W. 699
Qi, J., Efficient investment and financial intermediation 891
Rahman, A., *see* Adjaoud, F. 165
Rai, A., *see* Allen, L. 655
Rai, A., *see* Goldberg, L.G. 745
Rangan, N., *see* Cornett, M.M. 85
Rangan, N., *see* Mahajan, A. 283

Ratner, M., Investigating the behavior and characteristics of the Madrid Stock Exchange 135
Rebello, M.J., *see* Noe, T.H. 331
Riddiough, T.J., *see* Childs, P.D. 511
Roberts, G.S., *see* Prisman, E.Z. 1351
Russo, D., *see* Angelini, P. 853
Rutherford, R.C., *see* Lockwood, L.J. 151
Rydqvist, K., Takeover bids and the relative prices of shares that differ in their voting rights 1407
Sant, R. and M.A. Zaman, Market reaction to Business Week 'Inside Wall Street' column: A self-fulfilling prophecy 617
Sarin, A., *see* Noronha, G.M. 965
Sarkar, S.K., *see* Johnson, S.A. 783
Saudagaran, S.M., *see* Noronha, G.M. 965
Scheraga, C., *see* Eun, C.S. 1559
Sergeant, A.M.A., *see* Cowan, A.R. 1731
Shome, D.K., *see* Noronha, G.M. 439
Shyy, G., *see* Chow, E.H. 1695
Simon, D.P., An empirical reconciliation of the Miller model and the generalized capital structure models 41
Sommer, D.W., *see* Cummins, J.D. 1069
Spivey, M.F., *see* Dahl, D. 901
Starks, L., *see* Lamm-Tennant, J. 835
Stokes, L., *see* Lamm-Tennant, J. 835
Stulz, R.M., *see* Chan, K.C. 1161
Sung, H.M., *see* Lee, S.H. 537
Swanson, P.E., *see* Gallo, J.G. 1635
Swary, I., *see* Aharony, J. 57
Sweeney, R.J., *see* Eberhart, A.C. 401
Tandon, K., *see* Cakici, N. 307
Tang, A.P., *see* Kadapakkam, P.-R. 1759
Taylor, S.L., *see* Lee, P.J. 1189
Teall, J.L., *see* Knopf, J.D. 1329
Thakor, A.V., The design of financial systems: An overview 917
Theobald, M. and P. Yallup, Settlement, tax and non-synchronous effects in the basis of U.K. stock index futures 1509
Tian, Y., *see* Prisman, E.Z. 1351
Urrutia, J.L., *see* Lee, S.H. 537
Vander Vennet, R., The effect of mergers and acquisitions on the efficiency and profitability of EC credit institutions 1531
Venkataraman, S., *see* Houston, J.F. 115
Vorst, T.C.F., *see* Donders, M.W.M. 1447
Wall, L.D., *see* Noe, T.H. 331
Walter, T.S., *see* Lee, P.J. 1189
Welzel, P., *see* Lang, G. 1003
Wolff, C.C.P., *see* Cavaglia, S.M.F.G. 179
Wu, C. and C.-H. Yu, Risk aversion and the yield of corporate debt 267
Yallup, P., *see* Theobald, M. 1509
Yu, C.-H., *see* Wu, C. 267
Zaman, M.A., *see* Sant, R. 617
Zardkoohi, A., *see* Mahajan, A. 283